

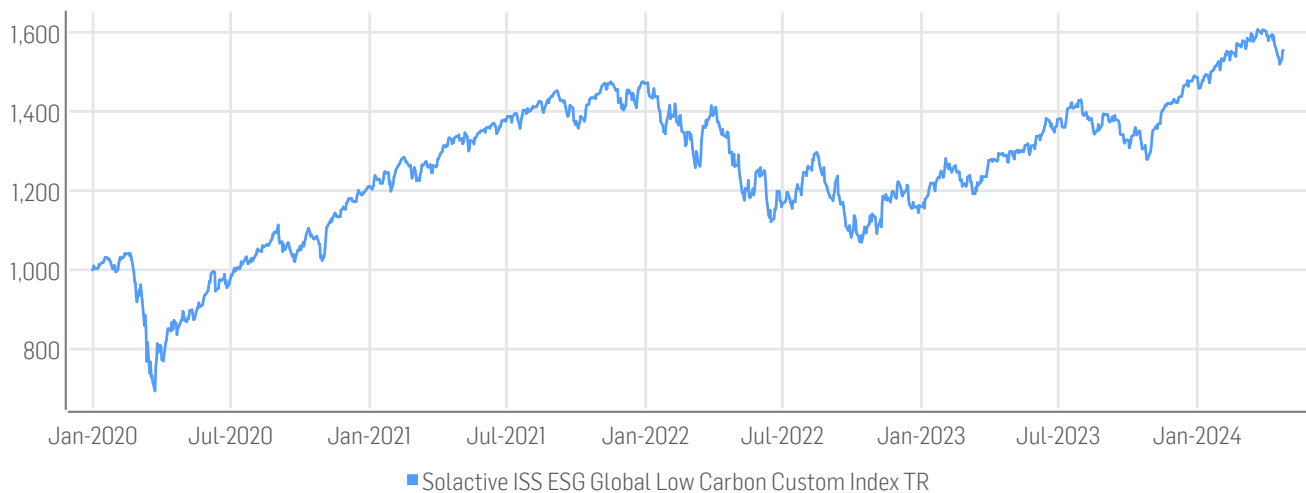
# FACTSHEET - AS OF 24-Apr-2024

## Solactive ISS ESG Global Low Carbon Custom Index TR

### DESCRIPTION

Representation of Global Markets securities with low sector-relative carbon emissions intensity based on scope 1, scope 2, scope 3 carbon emissions. The index is calculated as a TR version in USD.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOBPZ7	Base Value / Base Date	1000 Points / 31.12.2019
Bloomberg / Reuters	/.SOGLOWCT	Last Price	1554.04
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 31.12.2019
Index Members	1250		

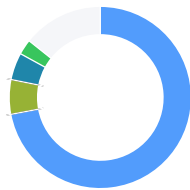
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.80%	2.62%	21.54%	19.57%	4.54%	55.40%
Performance (p.a.)						10.76%
Volatility (p.a.)	10.56%	10.69%	9.95%	10.71%	10.43%	19.30%
High	1605.77	1606.56	1606.56	1606.56	1606.56	1606.56
Low	1519.16	1504.76	1278.65	1278.65	1458.70	694.02
Sharpe Ratio*	-3.27	0.54	4.34	1.36	0.92	0.28
Max. Drawdown	-5.39%	-5.44%	-5.44%	-10.53%	-5.44%	-33.36%
VaR 95 \ 99				-17.9% \ -23.3%		-27.5% \ -52.5%
CVaR 95 \ 99				-21.5% \ -27.7%		-47.1% \ -86.2%

\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

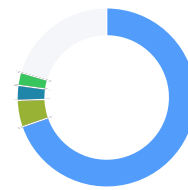
## COMPOSITION BY CURRENCIES

- USD 72.0%
- EUR 6.1%
- JPY 4.8%
- GBP 2.7%
- Others 14.3%



## COMPOSITION BY COUNTRIES

- US 69.7%
- JP 4.8%
- GB 2.7%
- CA 2.3%
- Others 20.5%



## TOP COMPONENTS AS OF 24-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	7.34%
APPLE INC	AAPL UW Equity	US	USD	6.12%
NVIDIA CORP	NVDA UW Equity	US	USD	4.62%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.89%
META PLATFORMS INC	META UW Equity	US	USD	2.66%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.31%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.95%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.41%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.37%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	1.28%

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